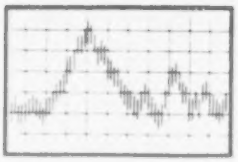
A5040-S



INTERNATIONAL REPORT

AUGUST 1989

©Futures Industry Association, Inc. • 1825 Eye Street, N.W., Suite 1040 • Washington, D.C. 20006 • 202-466-5460

INTERNATIONAL VOLUME

Contact: Toby Taylor
202-466-5460

	AUGUST 1988	AUGUST 1989	JAN-AUG 1988	JAN-AUG 1989
Potatoes	9,177	10,509	75,823	76,591
Potatoe Options	170	0	237	140
Early Potatoes		0	242	1
Pigs	106	483	1,291	2,870
Soyameal	5,529	4,605	54,252	33,903
BIFFEX	5,592	3,306	79,840	61,977
BALTIC FUTURES EXCHANGE, UK	20,574	18,903	211,685	175,482
Crude Oil	22,253	137,008	38,905	1,018,517
Crude Oil Options		6,400		29,566
Gasoil	96,188	160,285	924,708	1,160,813
Gasoil Options	464	2,362	11,935	17,164
INTL. PETROLEUM EXCHANGE, UK	118,905	306,055	975,548	2,226,060
Cocoa	149,802	157,804	893,452	1,051,650
Coffee	89,137	86,173	625,195	675,696
Sugar (FOB)	85,772	95,127	903,456	889,493
White Sugar	27,926	23,942	246,597	226,019
Cocoa Options	313	8,629	1,862	23,195
Coffee Options	2,398	207	14,543	7,017
Sugar Options	8,311	14,315	45,646	65,722
FUTURES & OPTIONS EXCHANGE, UK	363,659	386,197	2,730,751	2,938,792
High Grade Primary Aluminium	32,537	235,339	154,357	2,032,313
Copper - Grade A	274,695	417,347	1,937,746	2,931,269
Standard Lead	42,625	53,395	289,997	356,548
Primary Nickel	29,171	34,057	216,322	330,966
Silver (10,000 oz)	694	0	7,265	7,483
Silver (2,000 oz)	0	0	19	24
Special High Grade Zinc		95,210		420,677
High Grade Zinc	77,781	29,380	459,261	460,744
Tin		17,301		37,729
LONDON METAL EXCHANGE, UK	457,503	882,029	3,064,967	6,577,753

	AUGUST 1988	AUGUST 1989	JAN-AUG 1988	JAN-AUG 1989
Gold Options	19,908	13,351	155,895	149,016
Silver Options	1,743	532	6,926	1,690
Dollar/Guilder Options	53,256	37,698	344,327	325,906
Pound/Sterling/Guilder Opt	1,991	1,187	12,005	9,721
Dutch Gov't Bond Options	43,002	27,263	377,180	373,186
EOE Stock Index Options	78,489	157,092	428,776	1,339,992
Major Market Index Options	981	145	14,420	9,355
EUROPEAN OPTIONS EXCHANGE	74,907	51,581	507,148	476,612
Bullet Index (FTB)	10,625	3,382	41,582	49,503
EOE Stock Index (FTI)		19,637		169,983
Deliverable Bond (FTO)		9,938		23,488
FINANCIAL FUT. MKT. AMSTERDAM	10,625	32,957	41,582	242,974
Financial Times Index	34,442	66,175	255,486	595,509
Three Mth Pound (1/2M)	350,459	502,878	2,106,807	4,374,245
Medium Gilt	124	0	45,114	2,636
Long Gilt	431,186	328,171	4,000,681	2,806,811
Deutschemark	258	192	2,750	2,086
Eurodollar	138,950	152,987	1,103,569	1,526,299
T-Bond	181,136	105,588	1,344,744	755,827
Yen Bond	15,193	10,819	85,145	77,534
Euromark		85,562		386,855
Sterling Currency	651	621	4,452	4,358
Swiss Franc	252	200	1,465	1,191
Yen	256	227	1,386	3,268
German Government Bund		501,522		2,885,863
Eurodollar Option	7,357	6,145	45,627	60,013
T-Bond Option	9,451	9,174	45,365	52,916
German Government Bund Opt		44,410		196,093
Gilt Option	66,897	48,345	831,835	548,574
Dollar/Mark Option	145	5	1,232	120
Pound/Dollar Option	1,815	51	6,856	805
Short Sterling Options	42,863	62,967	226,129	483,714
LIFFE, UK	1,281,435	1,926,039	10,108,643	14,764,717
3 Month Treasury Bill	769	0	15,024	0
3 Month Eurodeutschemark		56,138		287,981
CAC 40 Index	10,530	36,917	10,530	301,447
French Gov't Bond	1,071,456	1,056,807	8,386,427	9,515,285
Notional Bond Options	255,626	469,898	2,183,871	4,689,232
3 Month Pibor		161,922		1,583,346
Potatoes	2,618	7,401	24,142	25,354
Sugar	25,776	18,479	259,071	233,250
Coffee	1,541	352	7,069	2,045
Cocoa	1,200	0	5,586	159
MATIF, Paris	1,369,516	1,807,914	10,891,720	16,638,099

	AUGUST 1988	AUGUST 1989	JAN-AUG 1988	JAN-AUG 1989
Canadian L-T Bonds Opt.	30,847	32,992	238,933	238,479
Bankers Acceptance Futures	2,289	2,660	4,772	17,954
MONTREAL EXCHANGE	33,136	35,652	243,705	256,433
*Gold Options	23,152	16,394	189,242	173,059
*Combined market Montreal EOE, Vancouver, Sydney				
INTL OPTIONS CLEARING CORP.	23,152	16,394	189,242	173,059
U.S. Dollar	1,821	452	11,080	3,170
Government Stock 2	22,604	37,537	200,419	182,946
Government Stock 2 Options		5,673		11,038
90 Day Bank Bill	7,278	17,661	51,124	57,648
90 Day Bank Bill Options		312		703
Barclays Share Index	764	2,447	11,476	9,824
Barclays Share Index Options		663		1,886
New Zealand Dollar		150		1,800
New Zealand Dollar Options		25		32
NEW ZEALAND FUTURES EXCHANGE	32,467	64,920	274,099	269,047
Eurodollar	172,814	347,753	1,130,750	2,709,703
Deutschemark	15,783	5,371	62,429	53,518
Japanese Yen	14,760	23,030	104,324	234,523
British Pound	164	98	2,138	1,076
Nikkei Stock Average	45,707	63,459	288,209	605,255
High Sulphur Fuel Oil		23,357		938,058
Eurodollar Options	3,354	927	7,523	8,105
Deutschemark Options	507	20	9,554	1,337
Japanese Yen Options	3,874	35	51,931	2,327
SIMEX, Singapore	256,963	464,050	1,656,858	4,553,902
All Ords. Index	25,231	29,780	181,442	215,513
Bank Bills 90 Day	331,134	438,713	1,990,581	3,894,997
Aust T-Bond 10 year	281,691	266,340	1,943,799	2,181,719
Australian Dollar	1,528	646	16,410	4,489
Gold	0	1	529	237
Live Cattle (Cash Set)	299	40	1,211	1,369
Wool (Cash Set)	20	0	329	38
Three Year Bonds	67,830	72,827	212,920	634,904
Bank Bill Options	22,692	54,690	120,913	318,389
Aust 10-Yr Bond Option	91,699	75,139	516,004	495,095
All Ords Options	5,563	20,329	47,107	92,046
3-Year Bond Options	1,474	1,709	2,256	18,566
Australian Dollar Options	4	0	2,356	2
SYDNEY FUTURES EXCHANGE	829,165	960,214	5,035,857	7,857,364
Swiss Market Index		127,646		
SOFFEX, Switzerland	0	127,646	0	0

	AUGUST 1988	AUGUST 1989	JAN-AUG 1988	JAN-AUG 1989
Interest Rate Options	18,323	180	168,180	791
OMX (Index) Options	409,621	434,085	2,573,585	2,846,582
OMX (Index) Forwards	29,788	0	236,822	0
OMFX Currency Options		3,001		9,615
OMFX Currency Forwards		335		355
STOCKHOLM OPTIONS EXCHANGE	457,732	437,601	2,978,587	2,857,343
Gold	20,961	1,074	222,024	5,777
Dollar	4,155	0	43,772	3,578
Live Cattle	12,170	0	29,958	10,278
Coffee	4,392	4	35,279	3,037
SAO PAULO COMMODITIES EXCHANGE	41,678	1,078	331,033	22,670
TSE 300 Spot Index	267	4	543	1,147
TSE 35 Index	1,080	4,074	21,088	24,762
TSE 35 Options	40,176	39,484	260,802	327,072
Silver Options	352	210	5,859	1,947
TORONTO FUTURES EXCHANGE	41,875	43,772	288,292	354,928
Wheat	31,677	7,665	333,780	404,515
Oats	3,093	3,834	72,666	88,404
Thunder Bay Barley	29,124	19,921	628,283	750,982
Rye	2,141	1,108	107,878	69,587
Flax Seed	16,185	10,730	354,235	450,693
Canola/Rape Seed	61,506	48,479	1,419,783	1,618,097
Western Barley	0	1,321	0	3,856
WINNIPEG COMMODITY EXCHANGE	143,726	96,058	2,916,625	3,386,134
Gold	90,463	92,826		
Silver	174,903	16,245		
Platinum	258,364	144,277		
Rubber	59,416	167,051		
Cotton Yarn	64,306	250,187		
Woolen Yarn	593	550		
*TOKYO COMM EXCHANGE INDUSTRY	648,045	671,136	0	0
3 Month Euroyen		407,106		983,006
3 Month Eurodollar		14,047		78,756
Japanese Yen		6,740		13,076
*TOKYO INTL FINANCIAL FUT EXCH	0	427,893	0	1,074,838
American Soybeans	462,930	377,065	3,345,847	2,647,780
Chinese Soybeans	1,283	415	6,976	2,936
Red Beans	183,896	115,274	1,503,744	1,046,630
*TOKYO GRAIN EXCHANGE	648,109	492,754	4,856,567	3,697,346

	AUGUST 1988	AUGUST 1989	JAN-AUG 1988	JAN-AUG 1989
Yen Gov't Bond (10 Yr)	1,865,585	1,835,039		
Yen Gov't Bond (20 Yr)		2,207		
TOPIX		350,290		
*TOKYO STOCK EXCHANGE	1,865,585	2,187,536	0	0
Domestic Soybeans	2	2		
Red Beans	13,878	18,413		
White Beans	2	2		
Potato Starch	2	2		
Imported Soybeans	33,067	30,509		
*HOKKAIDO GRAIN EXCHANGE	46,951	48,928	0	0
Red Beans	13,814	35,407		
Imported Soybeans	44,721	50,917		
Refined Sugar	146	135		
*KANMON COMMODITY EXCHANGE	58,681	86,459	0	0
Red Beans	8,214	22,099		
Imported Soybeans	34,687	33,007		
*KOBE GRAIN EXCHANGE	42,901	55,106	0	0
Raw Silk	38,574	19,020		
*KOBE RAW SILK EXCHANGE	38,574	19,020	0	0
Rubber (RSS3)	40,665	90,136		
*KOBE RUBBER EXCHANGE	40,665	90,136	0	0
Dried Cocoon	86,129	30,159		
*MAEBASHI DRIED COCOON EXCH	86,129	30,159	0	0
Red Beans	49,077	52,356		
Sweet Potato Starch	4	4		
Imported Soybeans	44,228	27,026		
Refined Sugar	292	270		
*NAGOYA GRAIN EXCHANGE	93,601	79,656	0	0
Cotton Yarn (40S)	32,454	72,051		
Staple Fiber Yarn (Dull)	2,549	2,524		
Wool Yarn	1,227	1,386		
*NAGOYA TEXTILE EXCHANGE	36,230	75,961	0	0

	AUGUST 1988	AUGUST 1989	JAN-AUG 1988	JAN-AUG 1989
Red Beans	132,185	153,302		
Imported Soybeans	137,632	166,315		
*OSAKA GRAIN EXCHANGE	269,817	319,617	0	0
Refined Sugar	292	270		
Raw Sugar	90,793	151,380		
*OSAKA SUGAR EXCHANGE	91,085	151,650	0	0
Staple Fiber Yarn(Bright)	363	275		
Staple Fiber Yarn (Dull)	287	275		
Wool Yarn	8,388	20,641		
Cotton Yarn (20S)	12,964	64,317		
Cotton Yarn (40S)	12,601	33,575		
*OSAKA TEXTILE EXCHANGE	34,603	119,083	0	0
Refined Sugar	292	270		
Raw Sugar	247,689	373,489		
*TOKYO SUGAR EXCHANGE	247,981	373,759	0	0
Dried Cocoon	46,832	44,565		
*TOYAHASHI DRIED COCOON EXCH	46,832	44,565	0	0
Raw Silk	46,522	17,693		
*YOKOHAMA RAW SILK EXCHANGE	46,522	17,693	0	0
OSF 50	40,140	24	3,358	271
Nikkei Index Futures		517,530		3,353,667
*OSAKA SECURITIES EXCHANGE	40,140	517,554	3,358	3,353,938
Hang Seng Index	7,902	21,687	106,540	177,546
Soybeans	19,658	11,620	302,515	110,077
Sugar	10,940	7,991	139,294	107,208
Gold	176	88	1,320	844
HONG KONG FUTURES EXCHANGE	38,676	41,386	549,669	395,675

*EXCHANGE LOCATED IN JAPAN